Table 15: Bank Rate and Weighted Average Yields on Treasury Bills

(Per cent per annum)

		Auctions held on				
	01-Nov-02	08-Nov-02	15-Nov-02	22-Nov-02	29-Nov-02	
1. Weighted Yield on:						
91-day	8.99	8.98	8.55	8.47	8.49	
182-day	9.49	9.48	9.10	9.02	9.00	
364-day	10.55	10.51	9.99	9.97	9.98	
728-day	11.14	11.11	10.80	10.78	10.78	
2. Overall Weighted Average Yield	10.83	10.27	10.79	9.75	9.97	
3. Bank Rate 1	10.02	9.56	9.70	9.22	9.10	

 $<sup>^{1}</sup>$  Bank Rate is determined on the basis of overall weighted average yield on Bills with maturities of 91,182 and 364 days only.